







## Symbolic Methods in Bifurcation Analysis

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## Overview

2008–2012 Hopf Bifurcations in a Gene Regulatory Network Real Quantifier Elimination by Virtual Substitution

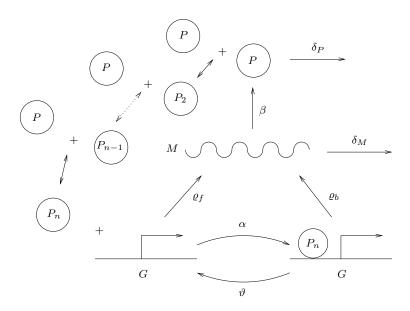
2012–2016 Hopf Bifurcations with Larger Models, Including MBO and MAPK Convex Coordinates Subtropical Real Root Finding

2016— Parametric Saddle-node Bifurcations with Another Model of MAPK Cylindrical Algebraic Decomposition Graph-theoretical Preprocessing

## 2008-2012

Hopf Bifurcations in a Gene Regulatory Network

# Boulier et al., Algebraic Biology 2007



# The Reaction System

$$G + P_{n} \xrightarrow{\alpha} G : P_{n}$$

$$G \xrightarrow{\varrho_{f}} G + M$$

$$G : P_{n} \xrightarrow{\varrho_{b}} G : P_{n} + M$$

$$M \xrightarrow{\beta} M + P$$

$$M \xrightarrow{\delta_{M}}$$

$$P \xrightarrow{\delta_{P}}$$

$$P_{i} + P \xrightarrow{\kappa_{i}^{+}} P_{i+1} (1 \le i \le n-1)$$

# Dynamics of the Reaction System

$$\dot{G} = \vartheta \cdot (\gamma_0 - G) - \alpha G P_n$$

$$\dot{M} = \varrho_f G + \varrho_b \cdot (\gamma_0 - G) - \delta_M M$$

$$\dot{P} = \beta M - \delta_P P + 2A_1 + A_2 + \dots + A_{n-1}$$

$$\dot{P}_i = -A_{i-1} + A_i \qquad (2 \le i \le n - 1)$$

$$\dot{P}_n = -A_{n-1} + \vartheta \cdot (\gamma_0 - G) - \alpha G P_n$$

where

$$A_i = \frac{1}{\varepsilon} \left( \kappa_{i+1}^- P_{i+1} - \kappa_{i+1}^+ P_i P \right)$$

# Simplified Dynamics

## Approximating

$$\dot{P} = \beta M - \delta_P P + n (\vartheta(\gamma_0 - G) - \alpha G P_n), \quad P_n = \bar{\alpha} P^n \quad \text{with} \quad \bar{\alpha} = \frac{\kappa_1^+ \cdots \kappa_{n-1}^+}{\kappa_1^- \cdots \kappa_{n-1}^-}$$

yields

$$\begin{split} \dot{G} &= \vartheta \cdot \left( \gamma_0 - G \right) - \alpha \bar{\alpha} G P^n \\ \dot{M} &= \varrho_f G + \varrho_b \cdot \left( \gamma_0 - G \right) - \delta_M M \\ \dot{P} &= n\vartheta \left( \gamma_0 - G \right) - n\alpha \bar{\alpha} G P^n + \beta M - \delta_P P. \end{split}$$

#### Many more simplifications yield

## Translation into First-Order Logic over the Reals

yields  $\varphi_n$  for fixed  $n \in \mathbb{N}$ .

$$\begin{split} \varphi_9 \; \doteq \; \exists v_1 \exists v_2 \exists v_3 (v_1 > 0 \land v_2 > 0 \land v_3 > 0 \land \vartheta > 0 \land \gamma_0 > 0 \land \mu > 0 \land \delta > 0 \land \alpha > 0 \land \\ \vartheta(\gamma_0 - v_1 - v_1 v_3^9) &= 0 \land \lambda v_1 + \gamma_0 \mu - v_2 = 0 \land \\ \vartheta\alpha(\gamma_0 - v_1 - v_1 v_3^9) + \delta(v_2 - v_3) &= 0 \land \\ \Delta_2 &= 0 \land \Delta_1 > 0), \end{split}$$

where

$$\begin{split} \Delta_2 \; \doteq \; & \; 162 \vartheta v_3^{17} \alpha v_1 + 162 \vartheta \alpha v_1 v_3^8 + 162 \alpha v_1 v_3^8 \delta + \vartheta + 2 \vartheta v_3^9 \delta + \vartheta^2 v_3^{18} \delta + \vartheta v_3^9 \vartheta \delta \\ & \; + 81 \alpha v_1 v_3^8 \vartheta \delta + 81 \alpha v_1 v_3^{17} \vartheta \delta + \delta^2 + \vartheta \delta^2 + \vartheta^2 \delta + \vartheta^2 + 2 \vartheta^2 v_3^9 + \vartheta^2 v_3^{18} \\ & \; + 6561 \alpha^2 v_1^2 v_3^{16} + 2 \vartheta^2 v_3^9 \delta + \delta + 81 \alpha v_1 v_3^8 + \vartheta v_3^9 \delta^2 - 9 \lambda \vartheta v_1 v_3^8 \delta, \\ \Delta_1 \; \doteq \; \vartheta \delta + \vartheta v_3^9 \delta + 9 \lambda \vartheta v_1 v_3^8 \delta. \end{split}$$

Hopf bifurcation for some  $n \in \mathbb{N} \iff \varphi_n$  holds

#### **Principal Strategy**

prenex formula,  $\forall x_1 \varphi \longleftrightarrow \neg \exists x_1 \neg \varphi$ ,

$$\exists x_n \ldots \exists x_2 \; \exists \underline{x_1} \varphi \; \longleftrightarrow \; \exists x_n \ldots \exists x_2 \; \text{simplify} \Big( \bigvee_{(\gamma,t) \in E} \gamma \wedge \varphi[\underline{x_1} /\!\!/ t] \Big).$$

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$$ax^2 - 3x + 7 \le 0 \implies \left(a \ne 0 \land (-3)^2 - 4 \cdot a \cdot 7 \ge 0, \frac{3 + \sqrt{(-3)^2 - 4 \cdot a \cdot 7}}{2 \cdot a}\right) \in E.$$

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substitute  $\pm \infty$ , nonstandard  $t \pm \varepsilon$  with <, abstract roots for higher degrees

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[x//t]: atomic formulas  $\rightarrow$  quantifier-free formulas

**Conventions:**  $f \in \mathbb{Z}[\mathbf{y}][x], f_i, g_i, g_i^* \in \mathbb{Z}[\mathbf{y}]$ 

#### Quotients

$$\left(f_1x+f_0\leq 0\right)\left[x/\!/\frac{g_1}{g_2}\right] \ \equiv \ f_1\frac{g_1}{g_2}+f_0\leq 0 \ \equiv \ f_1g_1g_2+f_0g_2^2\leq 0$$

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## Infinity

$$(f_2x^2 + f_1x + f_0 < 0)[x/\!/\infty] \equiv f_2 < 0 \lor (f_2 = 0 \land f_1 < 0) \lor (f_2 = 0 \land f_1 = 0 \land f_0 < 0)$$

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#### Positive infinitesimals

$$(3x^2+6x-3>0)[x/\!/t-\varepsilon]\equiv 3t^2+6t-3>0 \vee (3t^2+6t-3=0 \wedge 6t+6\leq 0)$$

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$$(3x^2 + 6x - 3 > 0)[x//t - \varepsilon] \equiv 3t^2 + 6t - 3 > 0 \lor (3t^2 + 6t - 3 = 0 \land 6t + 6 \le 0)$$

## Formal solutions of quadratic equations

$$\left(f=0\right)\left[x/\!/\frac{g_1+g_2\sqrt{g_3}}{g_4}\right] \ \equiv \ \frac{g_1^*+g_2^*\sqrt{g_3}}{g_4^*} = 0 \ \equiv \ g_1^{*2} - g_2^{*2}g_3 = 0 \land g_1^*g_2^* \le 0$$

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#### Košta 2016 (PhD thesis)

- method generalizes to higher degree bounds
- generic implementation with a degree bound of 3 is newly available

## Some Complexity Results

#### Upper bound on asymptotic worst-case complexity

doubly exponential in the input word length (and this is optimal for the problem)

#### In the linear case

doubly exponential in #quantifier alternations

singly exponential in #quantifiers

polynomial in # parameters (= unquantified variables)

polynomial in #atomic formulas

#### particularly good for

low degrees and many parameters

## For comparision: Cylindrical Algberaic Decomposition (CAD)

[Collins 1973, Arnon, Hong, Brown, ...] doubly exponential in #all variables

## **Extended Quantifier Elimination**

Generalize 
$$\exists x \varphi \longleftrightarrow \bigvee_{(\gamma,t) \in E} \gamma \land \varphi[t/\!\!/ x]$$
 to  $\exists x \varphi \leadsto \begin{bmatrix} \vdots & \vdots \\ \gamma \land \varphi[t/\!\!/ x] & x = t \\ \vdots & \vdots \end{bmatrix}$ 

## A simple example

$$\varphi \equiv \exists x (ax^2 + bx + c = 0) \leadsto$$

$$\varphi = \exists x (ax^2 + bx + c = 0) \Leftrightarrow \begin{bmatrix} a \neq 0 \land b^2 - 4ac \ge 0 & x = \frac{-b - \sqrt{b^2 - 4ac}}{2a} \\ a = 0 \land b \ne 0 & x = -\frac{c}{b} \\ a = 0 \land b = 0 \land c = 0 & x = \infty_1 \end{bmatrix}$$

#### Semantics (for fixed parameters)

Whenever some left hand side condition holds, then  $\exists x \varphi$  holds and the corresponding right hand side term is **one** sample solution.

## [M. Kosta, T.S., A. Dolzmann, J. Symb. Comput. 2016]

For fixed choices of parameters, standard values can be efficiently computed for all  $\infty_i$  and  $\varepsilon_i$  in a post-processing step.

## Quantifier Elimination Results for Our Problem

- Positive quantifier elimination exploits positivity of all variables.
- ▶ Successful not on  $\varphi_n$  but on  $\underline{\exists}\varphi_n$  ( $n=2,\ldots,10$ ):

n	$\underline{\exists} \varphi_n$	$\underline{\exists}\varphi_n[\lambda \leftarrow -\lambda]$	$\underline{\exists} \varphi_n[\lambda \leftarrow 0]$	time (s)
2	false	false	false	< 0.01
3	false	false	false	19.28
4	false	false	false	21.58
5	false	false	false	19.09
6	false	false	false	23.72
7	false	false	false	23.89
8	false	false	false	22.35
9	true	false	false	0.17
10	true	false	false	0.17

**Extended positive QE** delivers also sample solutions, e.g., for n = 9:

```
lpha = 1 \delta = 1 \gamma_0 = 0.0100554964908 \lambda = 17617230.5528 \mu = 0 \vartheta = 0.0000211443608455 v_1 = 0.000000170287832189 v_2 = 3 v_3 = 1.24573093962
```

## 2012-2016

# Hopf Bifurcations with Larger Models Including MBO and MAPK

# Switching to Convex Coordinates

#### In the previous example

variables: concentrations of species

parameters: reaction rates

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#### Stoichiometric network analysis (Clarke, 1980)

- We analyze system dynamics in flux space instead of concentration space.
- ▶ We represent the space of steady states with a combination of subnetworks.
- ▶ The subnetworks form a convex cone in flux space.
- Decomposing of the cone allows to search for lower dimensional facets (first).

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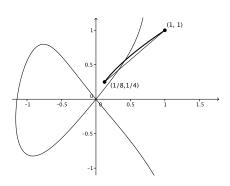
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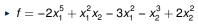
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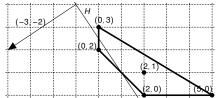
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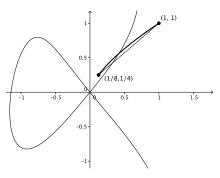
#### This gives us

- ▶ certain Hurwitz conditions  $\Delta_{n-1} = 0$ ,  $\Delta_{n-2} > 0$ ,  $\Delta_{n-3} > 0$  for Hopf bifurcation,
- furthermore  $\Delta_{n-4} > 0, \ldots, \Delta_1 > 0$  for empty unstable manifold,
- and positivity conditions on the variables and parameters.
- ► The steady state approximation (vector field = 0) is not explicit anymore.
- ► One reaction yields many such problems of various dimensions (in flux space).
- $\Delta_{n-1}$  is generally much larger than the  $\Delta_{n-2}, \ldots, \Delta_1$ .

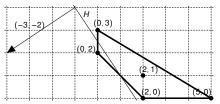


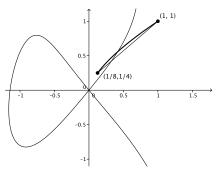


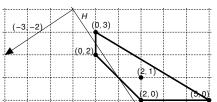




► 
$$f = -2x_1^5 + x_1^2x_2 - 3x_1^2 - x_2^3 + 2x_2^2$$
  
►  $f(1, 1) = -3 < 0$ 



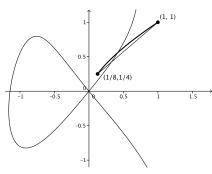


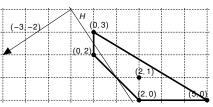


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► find  $p \in ]0, \infty[^2 \text{ with } g(p) > 0$ and use intermediate value theorem





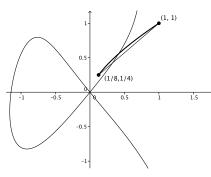
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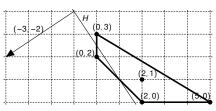
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#### **Computation of a Positive Point**

► 
$$supp^+(f) = \{(2, 1), (0, 2)\},\$$
  
 $supp^-(f) = \{(2, 0), (5, 0), (0, 3)\}$ 



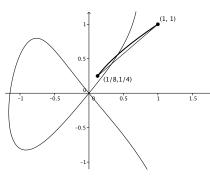


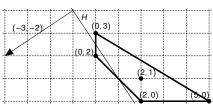
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   (-3, -2) is normal of a separating hyperplane oriented towards (0, 2)
- positive point at (t<sup>-3</sup>, t<sup>-2</sup>) for sufficiently large t

$$f = -2x_1^5 + x_1^2x_2 - 3x_1^2 - x_2^3 + 2x_2^2, \quad f(1,1) < 0 < f(2^{-3},2^{-2}) = f\left(\frac{1}{8},\frac{1}{4}\right)$$

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#### Computation of a zero

$$-2x_1^5 + x_1^2 x_2 - 3x_1^2 - x_2^3 + 2x_2^2 = 0$$

$$x_1 = \frac{1}{8} + y \cdot \left(1 - \frac{1}{8}\right)$$

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$$\bar{t} = t \left( \frac{1}{8} + y \cdot \left( 1 - \frac{1}{8} \right), \frac{1}{4} + y \cdot \left( 1 - \frac{1}{4} \right) \right)$$
  
=  $\left( -16807y^5 - 12005y^4 - 934y^3 - 20778y^2 + 285y + 1087 \right) / D, \quad D \in \mathbb{N}$ 

- (2) real root isolation yields  $y \in [0.2, 0.3]$
- (3) back-substitute real algebraic number  $\langle \bar{t}, ]0.2, 0.3[\rangle$ :

$$x_1 = \langle 686x^5 - 78x^3 + 584x^2 - 150x - 13, ]0.32, 0.33[\rangle$$
  
 $x_2 = \langle 16807x^5 - 12005x^4 + 2026x^3 + 9122x^2 - 4609x + 323, ]0.42, 0.43[\rangle$ 

#### Some Details on the LP Part

$$supp^+(f) = \{(2,1), (0,2)\} \implies B^+ = \begin{bmatrix} 2 & 1 & -1 \\ 0 & 2 & -1 \end{bmatrix}$$

$$supp^{-}(f) = \{(2,0), (5,0), (0,3)\} \quad \leadsto \quad B^{-} = \begin{bmatrix} 2 & 0 & -1 \\ 5 & 0 & -1 \\ 0 & 3 & -1 \end{bmatrix}.$$

1. 
$$\begin{bmatrix} -2 & -1 & 1 \\ 0 & 2 & -1 \\ 2 & 0 & -1 \\ 5 & 0 & -1 \\ 0 & 3 & -1 \end{bmatrix} \cdot (\mathbf{n}, c)^{T} \le \begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \\ -1 \end{bmatrix} \text{ infeasible}$$

2. 
$$\begin{vmatrix} 0 & -2 & 1 \\ 2 & 0 & -1 \\ 5 & 0 & -1 \\ 0 & 3 & -1 \end{vmatrix} \cdot (\mathbf{n}, c)^T \le \begin{vmatrix} -1 \\ -1 \\ -1 \\ -1 \end{vmatrix}$$
 feasible with  $\mathbf{n} = (-3, -2)$  and  $c = 5$ 

# Methylene Blue Oscillator (MBO)

Reduction to 6 dimensions with essential species  $O_2$ ,  $O_2^-$ , HS, MB $^+$ , MB, MBH

# Application to the Methylene Blue Oscillator (MBO)

Characteristics of a typical input polynomial (among 496) for MBO:

- 7 variables
- degree in each variable between 4 and 9
- around 6000 summands (monomials)
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- polynomial has no zero: 67%
- ► incomplete method failed 3%
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We did not observe any unsatisfied Hurwitz inequalities.

Model with 12 reactions and 9 species taken from Conradi et al. (2008)

## **Typical MBO Polynomial**

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- degrees between 5 and 12
- ► ~ 863000 monomials (30 MB)

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**But** the Hurwitz determinant inequalities were never satisfied!

## 2016-

# Parametric Saddle-node Bifurcations with Another Model of MAPK

$$\dot{x}_1 = k_2 x_6 + k_{15} x_{11} - k_1 x_1 x_4 - k_{16} x_1 x_5$$

$$\dot{x}_2 = k_3 x_6 + k_5 x_7 + k_{10} x_9 + k_{13} x_{10} - x_2 x_5 (k_{11} + k_{12}) - k_4 x_2 x_4$$

$$\dot{x}_3 = k_6 x_7 + k_8 x_8 - k_7 x_3 x_5$$

$$\dot{x}_4 = x_6 (k_2 + k_3) + x_7 (k_5 + k_6) - k_1 x_1 x_4 - k_4 x_2 x_4$$

$$\dot{x}_5 = k_8 x_8 + k_{10} x_9 + k_{13} x_{10} + k_{15} x_{11} - x_2 x_5 (k_{11} + k_{12}) - k_7 x_3 x_5 - k_{16} x_1 x_5$$

$$\dot{x}_6 = k_1 x_1 x_4 - x_6 (k_2 + k_3)$$

$$\dot{x}_7 = k_4 x_2 x_4 - x_7 (k_5 + k_6)$$

$$\dot{x}_8 = k_7 x_3 x_5 - x_8 (k_8 + k_9)$$

$$\dot{x}_9 = k_9 x_8 - k_{10} x_9 + k_{11} x_2 x_5$$

$$\dot{x}_{10} = k_{12} x_2 x_5 - x_{10} (k_{13} + k_{14})$$

$$\dot{x}_{11} = k_{14} x_{10} - k_{15} x_{11} + k_{16} x_1 x_5$$

## Values for the rate constants

$$k_1 = 0.02$$
  $k_2 = 1$   $k_3 = 0.01$   $k_4 = 0.032$   $k_5 = 1$   $k_6 = 15$   
 $k_7 = 0.045$   $k_8 = 1$   $k_9 = 0.092$   $k_{10} = 1$   $k_{11} = 0.01$   $k_{12} = 0.01$   
 $k_{13} = 1$   $k_{14} = 0.5$   $k_{15} = 0.086$   $k_{16} = 0.0011$ 

## Steady-state-approximation and plugging in

$$-200x_{1}x_{4} - 11x_{1}x_{5} + 860x_{11} + 10000x_{6} = 0$$

$$500x_{10} - 16x_{2}x_{4} - 10x_{2}x_{5} + 5x_{6} + 500x_{7} + 500x_{9} = 0$$

$$-9x_{3}x_{5} + 3000x_{7} + 200x_{8} = 0$$

$$-10x_{1}x_{4} - 16x_{2}x_{4} + 505x_{6} + 8000x_{7} = 0$$

$$-11x_{1}x_{5} + 10000x_{10} + 860x_{11} - 200x_{2}x_{5} - 450x_{3}x_{5} + 10000x_{8} + 10000x_{9} = 0$$

$$2x_{1}x_{4} - 101x_{6} = 0$$

$$4x_{2}x_{4} - 2000x_{7} = 0$$

$$45x_{3}x_{5} - 1092x_{8} = 0$$

$$5x_{2}x_{5} + 46x_{8} - 500x_{9} = 0$$

$$-150x_{10} + x_{2}x_{5} = 0$$

$$11x_{1}x_{5} + 5000x_{10} - 860x_{11} = 0$$

### **Conservation laws**

$$x_5 + x_8 + x_9 + x_{10} + x_{11} = k_{17}$$
$$x_4 + x_6 + x_7 = k_{18}$$
$$x_1 + x_2 + x_3 + x_6 + x_7 + x_8 + x_9 + x_{10} + x_{11} = k_{19}$$

## Some realistic values for those new constants

$$k_{17} = 100$$
  $k_{18} = 50$ 

 $k_{10} \in \{200, 500\}$ 

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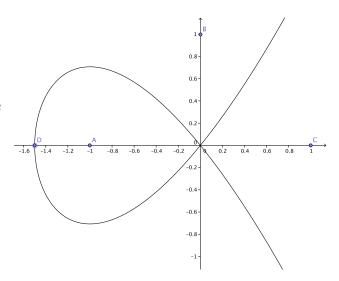
## Saddle-node Bifurcation

The number of solutions for  $x_1, \ldots, x_{11}$  changes from unique to non-unique.

 $\varphi(f_1, f_2)$  is a Boolean combination of constraints with left hand sides  $f_1$ ,  $f_2$  and right hand sides 0.

$$f_1(x,y) = 2y^2 - 2x^3 - 3x^2$$

$$f_1(A) = -1 < 0$$
  
 $f_1(B) = 2 > 0$   
 $f_1(C) = -5 < 0$   
 $f_1(D) = 0$ 



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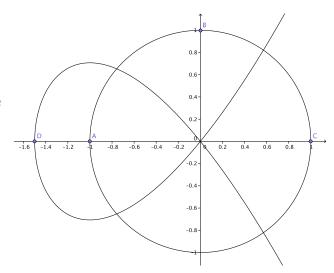
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$$f_2(x,y) = y^2 + x^2 - 1$$



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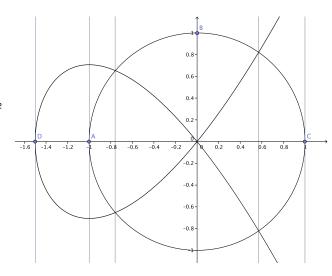
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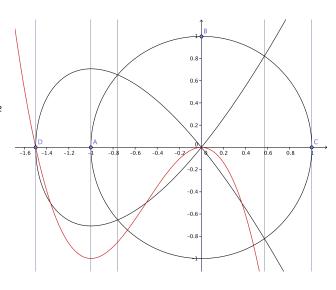
$$f_1(D)=0$$

$$f_2(x,y) = y^2 + x^2 - 1$$

$$g(x) = -2x^3 - 3x^2$$

. . .

projection polynomials



# Application of CAD to Our MAPK Model

First Without Parameters

```
Recall k_{17} = 100, k_{18} = 50, k_{19} \in \{200, 500\}; plug in k_{17}, k_{18}.

For k_{19} = 200:
x^{(200)} = (90.6, 2.6, 10.4, 17.8, 35.9, 32.0, 0.0, 15.5, 2.3, 0.6, 45.4)

For k_{19} = 500:
x_1^{(500)} = (17.6, 6.9, 367.5, 36.6, 5.5, 12.8, 0.5, 83.4, 8.0, 0.2, 2.7)
x_2^{(500)} = (122.0, 14.6, 234.9, 14.5, 7.1, 35.0, 0.4, 69.4, 7.4, 0.7, 15.2)
x_3^{(500)} = (323.7, 9.4, 37.1, 6.7, 13.6, 43.1, 0.1, 20.8, 3.2, 0.8, 61.4)
```

▶ Float approximations for convenience — we have exact real algebraic numbers

# Application of CAD to Our MAPK Model

Now with Parametric  $k_{19}$ 

- ▶ Eliminate  $x_1, x_3, ..., x_{11}$  by virtual substitution.
- ► Then CAD with variables k<sub>19</sub> and x<sub>2</sub>
- ▶ For all  $k_{19} > 0$  there is at least one positive solution for  $x_2$
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## The exact break point

is the only real zero in the interval (409, 410) of  $\sum_{i=0}^{10} c_i k_{19}^i$  with

```
c_{10} = 351590934502740290936895033267017158736060313940693076650155371250411
```

 $c_6 = -8468945963692802414226427249726123493448372439778349029355636316929687020660000$ 

 $c_5 = 2231098270337406450670301663172664333421440833875848621423683265663846533079600000$ 

 $c_6 = -376265008904112258290319173193792052014899485528994925965885895511831873444245100000$ 

# The Combined System Once More

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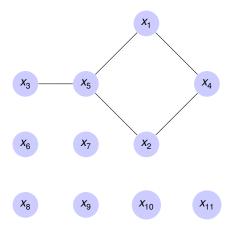
$$11x_{1}x_{5} + 5000x_{10} - 860x_{11} = 0$$

$$-k_{17} + x_{10} + x_{11} + x_{5} + x_{8} + x_{9} = 0$$

$$-k_{18} + x_{4} + x_{6} + x_{7} = 0$$

$$-k_{19} + x_{1} + x_{10} + x_{11} + x_{2} + x_{3} + x_{6} + x_{7} + x_{8} + x_{9} = 0$$

## A Minimum Vertex Cover



## This Yields

$$\begin{aligned} &1062444k_{18}x_{4}^{2}x_{5}+23478000k_{18}x_{4}^{2}+1153450k_{18}x_{4}x_{5}^{2}+2967000k_{18}x_{4}x_{5}\\ &+638825k_{18}x_{5}^{3}+49944500k_{18}x_{5}^{2}-5934k_{19}x_{4}^{2}x_{5}-989000k_{19}x_{4}x_{5}^{2}\\ &-1062444x_{4}^{3}x_{5}-23478000x_{4}^{3}-1153450x_{4}^{2}x_{5}^{2}-2967000x_{4}^{2}x_{5}\\ &-638825x_{4}x_{5}^{3}-49944500x_{4}x_{5}^{2}=0\\ &1062444k_{17}x_{4}^{2}x_{5}+23478000k_{17}x_{4}^{2}+1153450k_{17}x_{4}x_{5}^{2}+2967000k_{17}x_{4}x_{5}\\ &+638825k_{17}x_{5}^{3}+49944500k_{17}x_{5}^{2}-1056510k_{19}x_{4}^{2}x_{5}-164450k_{19}x_{4}x_{5}^{2}\\ &-638825k_{19}x_{5}^{3}-1062444x_{4}^{2}x_{5}^{2}-23478000x_{4}^{2}x_{5}-1153450x_{4}x_{5}^{3}\\ &-2967000x_{4}x_{5}^{2}-638825x_{5}^{4}-49944500x_{5}^{3}=0 \end{aligned}$$

- We managed to compute a CAD with 2 parameters.
- Also a real triangularization
- ▶ This is where we are standing right now.

The story continues ...